The Financial Review
Volume 26

1991 Author Index

Abbott, Ashok (Johnson, Dana J., and Ashok Abbott. "Wealth Effects of Acquiring Financially Distressed Firms." 26(August 1991):275–302.)

Akgiray, Vedat, G. Geoffrey Booth, John J. Hatem, and Chowdhury Mustafa. "Conditional Dependence in Precious Metal Prices." 26(August 1991):367–386.

Anderson, Seth C., Jeffery A. Born, and T. Randolph Beard. "An Analysis of Bond Investment Company Initial Public Offerings: Past and Present." 26(May 1991): 211–222.

Barrett, W. Brian (Lasser, Dennis J., and W. Brian Barrett. "New Issue Yield Spreads in the 30-Year Treasury Bond Market." 26(May 1991):237–247.)

Barry, Christopher B., Dan W. French, and Ramesh K. S. Rao. "Estimation Risk and Adaptive Behavior in the Pricing of Options." 26(February 1991):15–30.

Beard, T. Randolph (Anderson, Seth C., Jeffery A. Born, and T. Randolph Beard. "An Analysis of Bond Investment Company Initial Public Offerings: Past and Present." 26(May 1991):211–222.)

Besley, Scott (Bolten, Steven E., and Scott Besley. "Long-Term Asset Allocation under Dynamic Interaction of Earnings and Interest Rates." 26(May 1991):269–274.)

Bolten, Steven E., and Scott Besley. "Long-Term Asset Allocation under Dynamic Interaction of Earnings and Interest Rates." 26(May 1991):269–274.

Booth, G. Geoffrey (Akgiray, Vedat, G. Geoffrey Booth, John J. Hatem, and Chowdhury Mustafa. "Conditional Dependence in Precious Metal Prices." 26(August 1991):367–386.)

Born, Jeffery A. (Anderson, Seth C., Jeffery A. Born, and T. Randolph Beard. "An Analysis of Bond Investment Company Initial Public Offerings: Past and Present." 26(May 1991):211–222.)

Branch, Ben, and David P. Echevarria. "The Impact of Bid-Ask Prices on Market Anomalies." 26(May 1991):249–268.

Castelino, Mark G., Jack Clark Francis, and Avner Wolf. "Cross-Hedging: Basis Risk and Choice of the Optimal Hedging Vehicle." 26(May 1991):179–210.

Chance, Don M. (Kumar, Raman, Stephen P. Ferris, and Don M. Chance. "The Differential Impact of Federal Reserve Margin Requirements on Stock Return Volatility." 26(August 1991):343–366.)

Chen, K. C. (Lin, Ji-Chai, and K. C. Chen. "Partially Anticipated Convertible Calls." 26(November 1991):501–515.

Chen, Son-Nan. "Optimal Asset Abandonment and Replacement: Tax and Inflation Considerations." 26(May 1991):157–177.

Christensen, Donald G., and Linda F. Christensen. "Organizational Restructuring, Equity Valuation, and Limited Partnerships." 26(November 1991): 535–546.

Christensen, Linda F. (Christensen, Donald G., and Linda F. Christensen. "Organizational Restructuring, Equity Valuation, and Limited Partnerships." 26(November 1991):535–546.)

Christiansen, William A. (Dickinson, Amy, David R. Peterson, and William A. Christiansen. "An Empirical Investigation into the Failure of First RepublicBank: Is There a Contagion Effect?" 26(August 1991):303–318.)

Corrado, Charles J., and John D. Schatzberg. "Estimating Systematic Risk with Daily Security Returns: A Note on the Relative Efficiency of Selected Estimators." 26(November 1991):587–599.

Dickinson, Amy, David R. Peterson, and William A. Christiansen. "An Empirical Investigation into the Failure of First RepublicBank: Is There a Contagion Effect?" 26(August 1991):303–318.

Echevarria, David P. (Branch, Ben, and David P. Echevarria. "The Impact of Bid-Ask Prices on Market Anomalies." 26(May 1991):249–268.)

Eyssell, Thomas H. "Corporate Insiders and the Death of the Firm: Evidence on the Incidence of Insider Trading in Corporate Dissolutions." 26(November 1991):517–533.

Ferris, Stephen P. (Kumar, Raman, Stephen P. Ferris, and Don M. Chance. "The Differential Impact of Federal Reserve Margin Requirements on Stock Return Volatility." 26(August 1991):343–366.)

Francis, Jack Clark (Castelino, Mark G., Jack Clark Francis, and Avner Wolf. "Cross-Hedging: Basis Risk and Choice of the Optimal Hedging Vehicle." 26(May 1991):179–210.)

French, Dan W. (Barry, Christopher B., Dan W. French, and Ramesh K. S. Rao. "Estimating Risk and Adaptive Behavior in the Pricing of Options." 26(February 1991):15–30.)

Gallagher, Timothy J., and J. Kenton Zumwalt. "Risk-Adjusted Discount Rates Revisited." 26(February 1991):105–114.

Gitman, Lawrence J. (Pruitt, Stephen W., and Lawrence J. Gitman. "The Interactions between the Investment, Financing, and Dividend Decisions of Major U.S. Firms." 26(August 1991):409–430.)

Grauer, Robert R. "Further Ambiguity When Performance Is Measured by the Security Market Line." 26(November 1991):569–585.

Gregory-Allen, Russell B., and Glenn V. Henderson, Jr. "A Brief Review of Catastrophe Theory and a Test in a Corporate Failure Context." 26(May 1991):127–155.

Guffey, Daryl M., and William T. Moore. "Direct Bankruptcy Costs: Evidence from the Trucking Industry." 26(May 1991):223–235.

Gupta, Atul, Carl B. McGowan, Jr., Lalatendu Misra, and Agnes Missirian. "Gains from Corporate Multinationalism: Evidence from the China Experience." 26(August 1991):387–407.

Hatem, John J. (Akgiray, Vedat, G. Geoffrey Booth, John J. Hatem, and Chowdhury Mustafa. "Condi-

tional Dependence in Precious Metal Prices." 26(August 1991):367–386.)

Henderson, Glenn V., Jr. (Gregory-Allen, Russell B., and Glenn V. Henderson, Jr. "A Brief Review of Catastrophe Theory and a Test in a Corporate Failure Context." 26(May 1991):127–155.)

Horvitz, Paul M., Insup Lee, and Kerry L. Robertson. "Valuation Effects of New Securities Issuance by Bank Holding Companies: New Evidence." 26(February 1991):91–104.

Johnson, Dana J., and Ashok Abbott. "Wealth Effects of Acquiring Financially Distressed Firms." 26(August 1991):275–302.

Kazemi, Hossein B. "Dispersion of Beliefs, Asset Prices, and Noisy Aggregation of Information." 26(February 1991):1–13.

Kolb, Robert W., and Ricardo J. Rodriguez. "Markov Chains and Regression toward the Mean." 26(February 1991):115–125.

Kumar, Raman, Stephen P. Ferris, and Don M. Chance. "The Differential Impact of Federal Reserve Margin Requirements on Stock Return Volatility." 26(August 1991):343–366.

Lasser, Dennis J., and W. Brian Barrett. "New Issue Yield Spreads in the 30-Year Treasury Bond Market." 26(May 1991):237–247.

Lee, Insup (Horvitz, Paul M., Insup Lee, and Kerry L. Robertson. "Valuation Effects of New Securities Issuance by Bank Holding Companies: New Evidence." 26(February 1991):91–104.)

Leveen, Serpil S. (Meric, Gulser, Serpil S. Leveen, and Ilhan Meric. "The Financial Characteristics of Commercial Banks Involved in Interstate Acquisitions." 26(February 1991):75–90.)

Lin, Ji-Chai, and K. C. Chen. "Partially Anticipated Convertible Calls." 26(November 1991):501–515.

Ling, David C. "Optimal Refunding Strategies, Transaction Costs, and the Market Value of Corporate Debt." 26(November 1991):479–500.

McGowan, Carl B., Jr. (Gupta, Atul, Carl B. McGowan, Jr., Lalatendu Misra, and Agnes Missirian. "Gains from Corporate Multinationalism: Evidence from the China Experience." 26(August 1991):387–407.)

Meric, Gulser, Serpil S. Leveen, and Ilhan Meric. "The Financial Characteristics of Commercial Banks Involved in Interstate Acquisitions." 26(February 1991):75–90.

Meric, Ilhan (Meric, Gulser, Serpil S. Leveen, and Ilhan Meric. "The Financial Characteristics of Commercial Banks Involved in Interstate Acquisitions." 26(February 1991):75–90.)

Misra, Lalatendu (Gupta, Atul, Carl B. McGowan, Jr., Lalatendu Misra, and Agnes Missirian. "Gains from Corporate Multinationalism: Evidence from the China Experience." 26(August 1991):387–407.)

Missirian, Agnes (Gupta, Atul, Carl B. McGowan, Jr., Lalatendu Misra, and Agnes Missirian. "Gains from Corporate Multinationalism: Evidence from the China Experience." 26(August 1991):387–407.)

Moore, William T. (Guffey, Daryl M., and William T. Moore. "Direct Bankruptcy Costs: Evidence from the Trucking Industry." 26(May 1991):223–235.)

Morse, Joel N. "An Intraweek Seasonality in the Implied Volatilities of Individual and Index Options." 26(August 1991):319–341.

Mustafa, Chowdhury (Akgiray, Vedat, G. Geoffrey Booth, John J. Hatem, and Chowdhury Mustafa. "Conditional Dependence in Precious Metal Prices." 26(August 1991):367–386.)

Norton, Edgar. "Factors Affecting Capital Structure Decisions." 26(August 1991):431–446.

Palmon, Oded, and Jeffrey Parker. "Inflation Uncertainty, Real-Interest-Rate Uncertainty, and the Liquidity Premium on Government Bonds." 26(November 1991):459–477.

Parker, Jeffrey (Palmon, Oded, and Jeffrey Parker. "Inflation Uncertainty, Real-Interest-Rate Uncertainty, and the Liquidity Premium on Government Bonds." 26(November 1991):459–477.)

Pawlukiewicz, James E., and Dianna C. Preece. "The Impact of Value Line Special Situations Recommendations on Stock Prices: Evidence from the Over-the-Counter Market." 26(November 1991):547–568.

Peterson, David R. (Dickinson, Amy, David R. Peterson, and William A. Christiansen. "An Empirical Investigation into the Failure of First Republic-Bank: Is There a Contagion Effect?" 26(August 1991):303–318.)

Preece, Dianna C. (Pawlukiewicz, James E., and Dianna C. Preece. "The Impact of Value Line Special Situations Recommendations on Stock Prices: Evidence from the Over-the-Counter Market." 26(November 1991):547–568.)

Pruitt, Stephen W., and Lawrence J. Gitman. "The Interactions between the Investment, Financing, and Dividend Decisions of Major U.S. Firms." 26(August 1991):409–430.

Rao, Ramesh K. S. (Barry, Christopher B., Dan W. French, and Ramesh K. S. Rao. "Estimation Risk and Adaptive Behavior in the Pricing of Options." 26(February 1991):15–30.)

Reid, Donald W. (Tew, Bernard V., Donald W. Reid, and Craig A. Witt. "The Opportunity Cost of a Mean-Variance Efficient Choice." 26(February 1991):31–43.)

Reiter, Sara A., and David A. Ziebart. "Bond Yields, Ratings, and Financial Information: Evidence from Public Utility Issues." 26(February 1991):45–73.

Robertson, Kerry L. (Horvitz, Paul M., Insup Lee, and Kerry L. Robertson. "Valuation Effects of New Securities Issuance by Bank Holding Companies: New Evidence." 26(February 1991):91–104.)

Rodriguez, Ricardo J. (Kolb, Robert W., and Ricardo J. Rodriguez. "Markov Chains and Regression toward the Mean." 26(February 1991):115–125.)

Schatzberg, John D. (Corrado, Charles J., and John D. Schatzberg. "Estimating Systematic Risk with Daily Security Returns: A Note on the Relative Efficiency of Selected Estimators." 26(November 1991):587–599.)

Tew, Bernard V., Donald W. Reid, and Craig A. Witt. "The Opportunity Cost of a Mean-Variance Efficient Choice." 26(February 1991):31–43.

Tucker, Michael. "Comparing Present Value Cost Differentials between Fixed- and Adjustable-Rate Loans: A Mortgage Simulation." 26(August 1991):447–458.

Witt, Craig A. (Tew, Bernard V., Donald W. Reid, and Craig A. Witt. "The Opportunity Cost of a Mean-Variance Efficient Choice." 26(February 1991):31–43.)

Wolf, Avner (Castelino, Mark G., Jack Clark Francis, and Avner Wolf. "Cross-Hedging: Basis Risk and Choice of the Optimal Hedging Vehicle." 26(May 1991):179–210.)

Ziebart, David A. (Reiter, Sara A., and David A. Ziebart. "Bond Yields, Ratings, and Financial Information: Evidence from Public Utility Issues." 26(February 1991):45–73.)

Zumwalt, J. Kenton (Gallagher, Timothy J., and J. Kenton Zumwalt. "Risk-Adjusted Discount Rates Revisited." 26(Feburary 1991):105–114.)